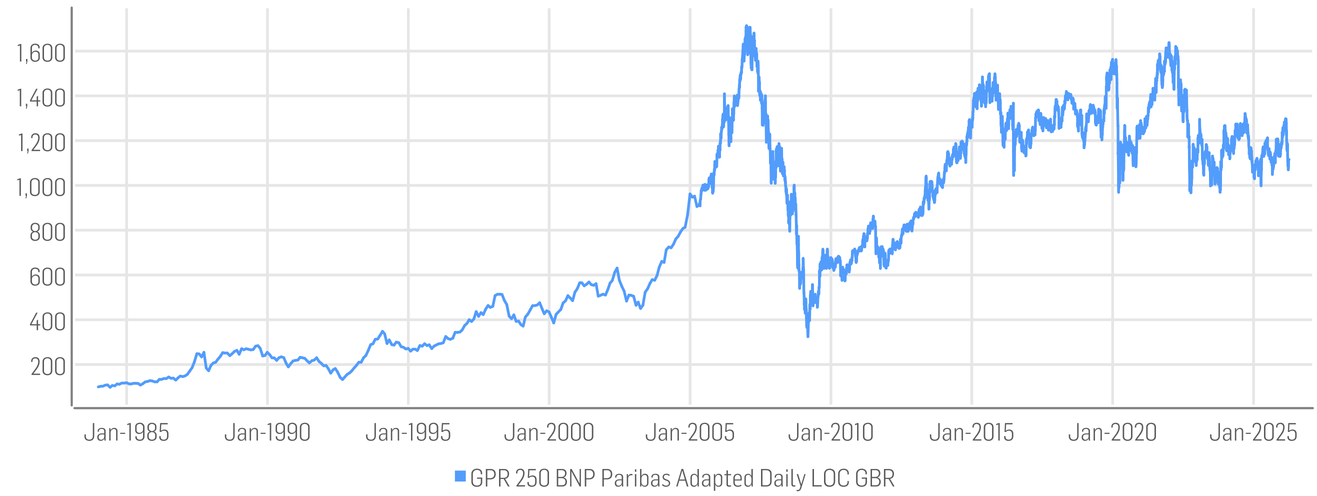
# FACTSHEET - AS OF 06-Apr-2026
# GPR 250 BNP Paribas Adapted Daily LOC GBR

## HISTORICAL PERFORMANCE




## CHARACTERISTICS

| | | | |
|---|---|---|---|
| ISIN / WKN | GPR000000638 / 000063 | Base Value / Base Date | 100.0 Points / 30.12.1983 |
| Bloomberg / Reuters | /.BNP638 | Last Price | 1115.84 |
| Index Calculator | Solactive AG | 52W High | 1297.96 |
| Index Type | | 52W Low | 998.26 |
| Index Currency | USD | Calculation | 8:00am to 11:00pm (CET), every 15 seconds |
| Dividends | Reinvested | History | Available daily back to 30.12.1983 |

## STATISTICS

| USD | 30D | 90D | 180D | 360D | YTD | Since Inception |
|---|---|---|---|---|---|---|
| Performance | -7.45% | -6.56% | 1.16% | 5.92% | -6.46% | 1015.84% |
| Performance (p.a.) | | | | | | 5.87% |
| Volatility (p.a.) | 27.54% | 22.78% | 20.04% | 18.09% | 22.22% | 30.31% |
| High | 1191.66 | 1297.96 | 1297.96 | 1297.96 | 1297.96 | 1713.59 |
| Low | 1069.58 | 1069.58 | 1069.58 | 1048.93 | 1069.58 | 98.11 |
| Sharpe Ratio* | -2.35 | -1.22 | -0.06 | 0.13 | -1.17 | 0.07 |
| Max. Drawdown | -11.28% | -17.60% | -17.60% | -17.60% | -17.60% | -81.07% |
| VaR 95 \ 99 | | | | -27.3% \ -62.5% | | -39.8% \ -88.7% |
| CVaR 95 \ 99 | | | | -45.4% \ -65.4% | | -71.9% \ -133.8% |

* Up to 31 December 2021, ex-post Sharpe ratios use as input for the risk free rate term the London Inter-Bank Offered rates in the respective currencies of the index and at a term equal to the observation period. From 3 January 2022 onwards, Sharpe ratios will be / are calculated using as reference risk free rate input the overnight replacement rate for these currencies, namely SONIA (for GBP), SOFR (for USD) and EURIBOR Overnight (for EUR).

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